

Tradition Market Summary

13-Sep-23

◎ Swap Market

IRS	6m	9m	1y	1.5y	2y	3y	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-12	3.8500	3.9000	3.9200	3.8950	3.8700	3.8125	3.7950	3.7700	3.7600	3.7550	3.7550	3.7550	3.7550	3.7600	3.7550	3.6800
2023-09-11	3.8575	3.9050	3.9200	3.8975	3.8750	3.8175	3.7900	3.7625	3.7500	3.7475	3.7475	3.7475	3.7475	3.7525	3.6725	3.5575
change	-0.0075	-0.0050	0.0000	-0.0025	-0.0050	-0.0050	0.0050	0.0075	0.0100	0.0075	0.0075	0.0075	0.0075	0.0075	0.0825	0.1225
on/off (nd)																

CRS(SOFR)	6m	9m	1y	1.5y	2y	3yr	4y	5y	6y	7y	8y	9y	10y	12y	15y	20y
2023-09-12	3.3150	3.2750	3.2300	3.1350	3.1300	3.1700	3.1750	3.2400	3.2550	3.2500	3.2200	3.2150	3.2150	3.2600	3.2150	3.2150
2023-09-11	3.3100	3.2700	3.2200	3.1050	3.1000	3.1350	3.1400	3.1950	3.2100	3.2050	3.1750	3.1700	3.1700	3.2150	3.1700	3.1700
change	0.0050	0.0050	0.0100	0.0300	0.0300	0.0350	0.0350	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450	0.0450
on/off	4.5	4.5	4.5	6.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0	7.0

◎ Money Market Close

	3y Fut	10y Fut	MSB1y	MSB1.5y	MSB 2y	KTB 3y	KTB 4y	KTB 5y	KTB 10y	KTB 20y	CD	KOSPI	KOSDAQ	\$/KRW	JPY/KRW	1y fx
2023-09-12	103.09	108.30	3.647	3.843	3.890	3.862	3.921	3.887	3.970	3.851	3.73	2536.58	898.04	1,327.80	904.05	-2840
2023-09-11	103.09	108.50	3.641	3.844	3.890	3.860	3.917	3.880	3.955	3.842	3.72	2556.88	912.55	1,331.10	908.22	-2850
change	0.00	-0.20	0.006	-0.001	0.000	0.002	0.004	0.007	0.015	0.009	0.01	-20.30	-	14.51	-	3.30

◎ US Market Close

	US note 2y	US note 3y	US note 5y	US TB 10y	US TB 30y	\$/CNH	Dow	NASDAQ	IRS/KTB	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2023-09-12	5.020	4.693	4.426	4.280	4.352	7.3002	34,645.99	13,773.62	2023-09-12	27.300	-2.000	-4.950	-12.600	-11.700	-21.500	-17.100
2023-09-11	4.995	4.709	4.415	4.294	4.376	7.3017	34,663.72	13,917.89	2023-09-11	27.900	-1.500	-4.250	-12.700	-11.750	-20.750	-28.450
change	0.025	-0.016	0.011	-0.014	-0.024	-0.0015	-	17.73	-	144.27	change	-0.600	-0.500	-0.700	0.100	0.050

◎ IRS/KTB Spread

	1yr	2yr	3yr	4yr	5yr	10yr	20yr
2023-09-12	27.300	-2.000	-4.950	-12.600	-11.700	-21.500	-17.100
2023-09-11	27.900	-1.500	-4.250	-12.700	-11.750	-20.750	-28.450
change	-0.600	-0.500	-0.700	0.100	0.050	-0.750	11.350

◎ IRS SPREAD

SPREAD	1*1.5	1*2	1*3	1*5	1.5*2	2*3	2*4	2*5	3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10
2023-09-12	-2.50	-5.00	-10.75	-15.00	-2.50	-5.75	-7.50	-10.00	-1.75	-4.25	-5.75	-2.50	-4.00	-1.50	-1.50	0.00
2023-09-11	-2.25	-4.50	-10.25	-15.75	-2.25	-5.75	-8.50	-11.25	-2.75	-5.50	-7.00	-2.75	-4.25	-1.50	-1.50	0.00
change	-0.25	-0.50	-0.50	0.75	-0.25	0.00	1.00	1.25	1.00	1.25	1.25	0.25	0.25	0.00	0.00	0.00

◎ CRS SPREAD

SPREAD	1*1.5	1*2	1*3	2*3	2*4	2*5	3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15
2023-09-12	-9.50	-10.00	-6.00	4.00	4.50	11.00	0.50	7.00	8.00	6.50	7.50	1.00	-2.50	-3.50	4.50	0.00
2023-09-11	-11.50	-12.00	-8.50	3.50	4.00	9.50	0.50	6.00	7.00	5.50	6.50	1.00	-2.50	-3.50	4.50	0.00
change	2.00	2.00	2.50	0.50	0.50	1.50	0.00	1.00	1.00	1.00	1.00	0.00	0.00	0.00	0.00	0.00

◎ Basis

Basis	1yr	2yr	3yr	4yr	5yr	7yr	10yr	Spread	6*9m	6*12m	9*12m	10*12	10*15	12*15	10*20	15*20
2023-09-12	-69.00	-74.00	-64.25	-62.00	-53.00	-50.50	-54.00	2023-09-12	5.00	7.00	2.00	0.50	0.00	-0.50	-7.50	-7.50
2023-09-11	-70.00	-77.50	-68.25	-65.00	-56.75	-54.25	-57.75	2023-09-11	4.75	6.25	1.50	0.50	-7.50	-8.00	-19.00	-11.50
change	1.00	3.50	4.00	3.00	3.75	3.75	3.75	change	0.25	0.75	0.50	0.00	7.50	7.50	11.50	4.00

◎ Short-End, Long-End IRS spread

	3yr	10yr
KTB이론가	103.08	108.32
고/저평	0.01	-0.02

◎ Duration

								(vard)			2023 BoK Monetary Committee Schedule			
6*9m	9*12m	1*2	1*3	2*3	2*4	2*5	2*7	KTB이론가	3yr	10yr	01월 13일	02월 23일	04월 11일	05월 25일
14.9	13.3	19.6	28.9	14.7	19.3	23.7	32.0	고/저평	0.01	-0.02	07월 13일	08월 24일	10월 19일	11월 30일
3*4	3*5	3*7	4*5	4*7	5*7	5*10	7*10	10*12	10*15	10*20				
13.1	16.1	21.7	12.3	16.6	13.5	18.3	13.5	11.59	13.76	16.99				

◎ Deal-slip DATE (not for ND IRS)

		1yr	1.5y	2y	3y	4y	5y	7y	10y
IRS	value	14/09/23	14/09/23	14/09/23	14/09/23	14/09/23	14/09/23	14/09/23	14/09/23
	maturity	19/09/24	14/03/25	15/09/25	14/09/26	17/09/27	14/09/28	16/09/30	14/09/33
CCS	value	15/09/23	15/09/23	15/09/23	15/09/23	15/09/23	15/09/23	15/09/23	15/09/23
	maturity	19/09/24	17/03/25	15/09/25	15/09/26	17/09/27	15/09/28	16/09/30	15/09/33

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Night Duty

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